

Strategy Tester Report

Generic A-TLP v.11.86_ENG

Alpari-ECN1 (Build 1010)

Ñèlâie

USDCHF (US Dollar vs Swiss Franc)

Ìàðéià

15 ìèlòò (M15) 2016.10.21 21:30 - 2016.10.28 23:45 (2016.01.15 - 2016.10.31)

Ìiààèu

Àñà òèèè (Ìàèáieàà òì÷ìé Ìàòia ìà òñiàà àñàò Ìàèlâìuðèò àñòòííuò òàèìòàðéià)

Ìàðàìòòòù

S_1="<==== Basic settings <====>; Comm="USDCHF M15 Generic A-TLP v.11.86"; MagicNumber=777777; Show_Info_Panel=true; Col_info=DarkBlue; Max_Spread=4; Slippage=1; S_2="<==== MM <====>; Lots=0.01; Auto_Risk=0; no_Hedge=false; S_3="<==== SL, TP, BE, TRAL <====>; Stop_Loss=70; Take_Profit=70; use_dyn_TP=false; TP_perc=80; min_TP=10; use_BE=false; X=7; Y=1; use_Trailing_Stop=false; Trail_Start=7; Trail_Size=5; Trail_Step=0.1; S_4="<==== Enter Settings <====>; S_5="<==== Enter Settings. Bollinger Bands <====>; Channel_Period=12; period_StDev=0; Entry_Break=5; Min_Volatility=15; S_6="<==== Enter Settings. CCI <====>; cci_Period_open=14; top_level_open=100; lower_level_open=100; shift_open=1; S_7="<==== Enter Settings. Other <====>; MaxDailyRange=35; time_break=240; loss=68; S_8="<==== Close Deal Settings <====>; Exit_Minutes=100; Time_Profit_Pips=10; Exit_Distance=2; Exit_Profit_Pips=-100; ma_period=2; Reverse_Profit=10; cci_Period_close=14; top_level_close=100; lower_level_close=100; shift_close=1; S_9="<==== Close Deal Settings. Roll Over Filter <====>; rollover_start="23:59"; rollover_end="00:25"; S10=""; S11=" TIME FILTER"; S12=" DayOfWeek Filter"; monday_open="22:00"; monday_pause_start="0"; monday_pause_stop="0"; monday_close="23:59"; tuesday_open="00:00"; tuesday_pause_start="02:00"; tuesday_pause_stop="22:00"; tuesday_close="23:59"; wednesday_open="00:00"; wednesday_pause_start="0"; wednesday_pause_stop="0"; wednesday_close="02:00"; thursday_open="22:00"; thursday_pause_start="0"; thursday_pause_stop="0"; thursday_close="23:59"; friday_open="00:00"; friday_pause_start="02:00"; friday_pause_stop="22:00"; friday_close="23:59"; sunday_open="08:30"; sunday_pause_start="15:30"; sunday_pause_stop="17:55"; sunday_close="21:35";

Áàòià à èñòìòèè

20770

Ñiààèèòìààì òèèià

13093688

Èà÷àñòàì Ìiààèèòìààìèy

99.00%

Ìòèàèèè òàñiñiàèàñiààìèy àòàòèèèià

0

Ìà÷àèuìúé ààìñèò

10000.00

Ñiààà

Variable

xèñòày Ìòèàúèu

13.77

Ìàúày Ìòèàúèu

14.71

Ìàúèé óáúòìè

-0.94

Ìòèàúèuñòù

15.73

Ìàòìæèààìèà àúèàòùðà

0.98

Áàñièòìày Ìiñiààèà

0.42

Ìàèñèìèèuìày Ìiñiààèà

9.67 (0.10%)

Ìòìñèòàèuìày Ìiñiààèà

0.10% (9.67)

Àñààì ñààieìé

14

Èìòìòèà ñièòèè (% àúèàòààðèò)

7 (85.71%)

Àèèíià ñièòèè (% àúèàòààðèò)

7 (85.71%)

Ìòèàúèuìà ñààèèè (% ò àñàò)

12 (85.71%)

Óáúòì÷ìà ñààèèè (% ò àñàò)

2 (14.29%)

Ñàìày àìèuðày Ìòèàúèuìày ñààèèà

4.87

óáúòì÷ìày ñààèèà

-0.50

Ñààìàiy Ìòèàúèuìày ñààèèà

1.23

óáúòì÷ìày ñààèèà

-0.47

Ìàèñèìèèuìà èìèè÷àñòàì Ìiàòòòùàìuò àúèàòùðàé (Ìòèàúèu)

8 (6.75)

Ìiàòòòùàìuò Ìiàòòòùðàé (óáúòìè)

1 (-0.50)

Ìàèñ. Ìiàòòòùàìày Ìòèàúèu (+èñèì àúèàòùðàé)

6.94 (3)

Ìiàòòòùàìuò óáúòìè (+èñèì Ìiàòòòùðàé)

-0.50 (1)

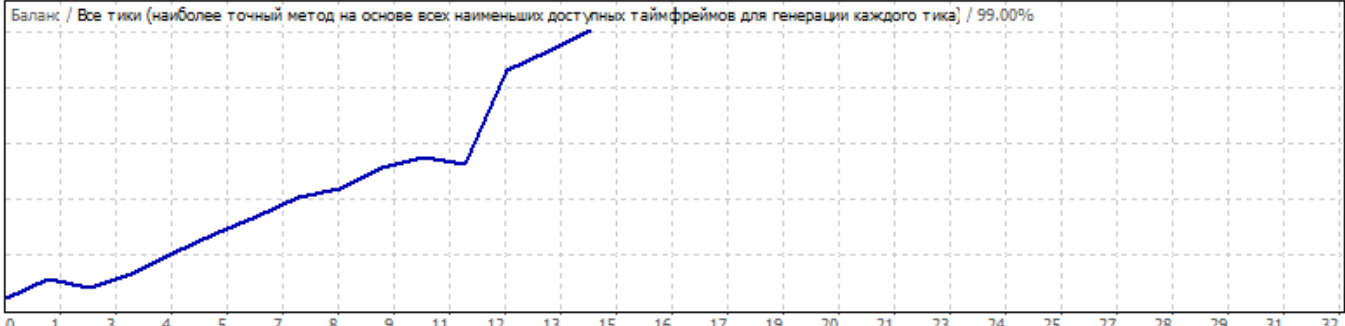
Ñààìèé Ìiàòòòùàìuò àúèàòùð

4

Ìiàòòòùàìuò Ìiàòòòùð

1

Баланс / Все тики (наиболее точный метод на основе всех наименьших доступных таймфреймов для генерации каждого тика) / 99.00%



1

Àààiy

Òèì

Ìàààò

Ìàúàì

Òàìà

S / L

T / P

Ìòèàúèu

Ààèàìñ

1

2016.01.15 22:00

sell

1

0.01

1.00214

0.00000

0.00000

2

2016.01.15 22:00

modify

1

0.01

1.00214

1.00914

0.99514

3

2016.01.15 22:16

close

1

0.01

1.00113

1.00914

0.99514

1.01

10001.01

4

2016.01.25 22:33

buy

2

0.01

1.01374

0.00000

0.00000

5

2016.01.25 22:33

modify

2

0.01

1.01374

1.00674

1.02074

6

2016.01.26 02:35

close

2

0.01

1.01322

1.00674

1.02074

-0.50

10000.51

7

2016.01.26 22:06

buy

3

0.01

1.01711

0.00000

0.00000

8

2016.01.26 22:06

modify

3

0.01

1.01711

1.01011

1.02411

9

2016.01.27 03:16

close

3

0.01

1.01782

1.01011

1.02411

0.71

10001.21

10

2016.02.10 00:25

sell

4

0.01

0.97386

0.00000

0.00000

11

2016.02.10 00:25

modify

4

0.01

0.97386

0.98086

0.96686

12

2016.02.10 02:34

close

4

0.01

0.97282

0.98086

0.96686

1.07

10002.28

13

2016.02.26 22:37

buy

5

0.01

0.99633

0.00000

0.00000

14

2016.02.26 22:37

modify

5

0.01

0.99633

0.98933

1.00333

15

2016.02.29 00:35

close

5

0.01

0.99733

0.98933

1.00333

1.01

10003.29

16

2016.03.03 23:53

sell

6

0.01

0.99215

0.00000

0.00000

17

2016.03.03 23:53

modify

6

0.01

0.99215

0.99915

0.98515

18

2016.03.04 02:55

close

6

0.01

0.99125

0.99915

0.98515

0.86

10004.15

19

2016.03.04 23:08

buy

7

0.01

0.99313

0.00000

0.00000

20

2016.03.04 23:08

modify

7

0.01

0.99313

0.98613

1.00013

21

2016.03.07 01:00

close

7

0.01

0.99415

0.98613

1.00013

1.04

10005.18

file:///C:/Program%20Files/Alpari%20Limited%20MT4/gen_usdchf_2016_1186.htm

1/2

01.11.2016

Strategy Tester: Generic A-TLP v.11.86_ENG

22	2016.03.10 22:44	sell	8	0.01	0.98461	0.00000	0.00000		
23	2016.03.10 22:44	modify	8	0.01	0.98461	0.99161	0.97761		
24	2016.03.11 02:07	close	8	0.01	0.98412	0.99161	0.97761	0.45	10005.63
25	2016.03.18 22:09	sell	9	0.01	0.97002	0.00000	0.00000		
26	2016.03.18 22:09	modify	9	0.01	0.97002	0.97702	0.96302		
27	2016.03.18 23:54	close	9	0.01	0.96902	0.97702	0.96302	1.03	10006.66
28	2016.03.31 22:54	sell	10	0.01	0.96154	0.00000	0.00000		
29	2016.03.31 22:54	modify	10	0.01	0.96154	0.96854	0.95454		
30	2016.04.01 03:08	close	10	0.01	0.96092	0.96854	0.95454	0.60	10007.26
31	2016.06.23 23:36	sell	11	0.01	0.95939	0.00000	0.00000		
32	2016.06.23 23:36	modify	11	0.01	0.95939	0.96639	0.95239		
33	2016.06.24 03:09	close	11	0.01	0.95975	0.96639	0.95239	-0.43	10006.83
34	2016.06.24 22:26	buy	12	0.01	0.96814	0.00000	0.00000		
35	2016.06.24 22:26	modify	12	0.01	0.96814	0.96114	0.97514		
36	2016.06.24 23:01	close	12	0.01	0.97288	0.96114	0.97514	4.87	10011.70
37	2016.06.28 23:09	buy	13	0.01	0.98012	0.00000	0.00000		
38	2016.06.28 23:09	modify	13	0.01	0.98012	0.97312	0.98712		
39	2016.06.28 23:42	close	13	0.01	0.98112	0.97312	0.98712	1.02	10012.72
40	2016.07.15 23:33	buy	14	0.01	0.98179	0.00000	0.00000		
41	2016.07.15 23:33	modify	14	0.01	0.98179	0.97479	0.98879		
42	2016.07.15 23:44	close	14	0.01	0.98282	0.97479	0.98879	1.05	10013.77